



Advancing Leadership Success

**Manager, Financial Analysis**  
**Federal Home Loan Bank (FHLB)**  
**Chicago, Illinois**  
**\$70B Assets**

FHLB (Federal Home Loan Bank) is seeking a manager in asset/liability management to be responsible for the production of the Bank's interest rate risk (IRR) and income sensitivity profiles, ensuring the accuracy and reliability of the analytics and reporting to the senior management and federal regulators (FHFA). The role will use the ALM model to run periodic financial forecasts, including annual strategic planning and Dodd-Frank stress testing, and assess balance sheet risk and income impact under various scenarios. The manager will develop and implement back-testing processes and review key benchmarks to ensure the accuracy of the model and validity of the results. The role has a junior analyst role reporting to it to support the analytics.

The role requires experience in ALM at mid-sized or large banks, credit unions or insurance companies, with specific experience in modeling loan and mortgage instrument cash flows. A Bachelor's degree is required and a Master's degree in a quantitative field or business is preferred. Technical skills include excellent analytical and quantitative skills, experience in ALM Software (QRM, Polypath, Bancware, or Kamakura), Excel, SQL, VBA, and Access. Familiarity with derivatives and accounting concepts, such as FAS 1115 and FAS 133 is a plus. The well-qualified manager will bring strong interpersonal skills in collaborating with other bank units and communication skills of explaining highly complex matters to various constituents. FHLB – Chicago is a member-owned wholesale bank that services members in Illinois and Wisconsin. FHLB is proud of having a strong work-life balance and being a mission-oriented company: "Member owned. Member focused."

To submit your confidential resume and learn more about the position represented by DDJ Myers, Ltd., please email [FHLBC@DDJMYERS.COM](mailto:FHLBC@DDJMYERS.COM) or call (800) 574 8877.

**ABOUT DDJ MYERS, LTD.**

DDJ Myers is the executive search consultant for this organization. Our expertise is in supporting leadership teams in sustainable practices for high-performing organizations through succession planning, leadership development programs, executive coaching, board governance and renewal, and executive search. Please learn more about us at [www.ddjmyers.com](http://www.ddjmyers.com).